

PCE Endowment Fund
Net Asset Value
As of the Month Ending
May 31, 2021

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 4,685,763.32
Total Cash and Cash Equivalents	4,685,763.32

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	683,194,281.18
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	683,194,281.18

Broad Domestic Equity

SSgA Russell 3000	275,666,103.53
Total Broad Domestic Equity	275,666,103.53

Global Equity Ex-U.S.

SOA International Equity Pool	177,477,604.56
Total Global Equity Ex-U.S.	177,477,604.56

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	-
Total Real Assets	-

Receivables and Payables

Income Receivable/Payable	1,556.42
Payable To/From	-
Total Receivables and Payables	1,556.42

Total Assets

	\$ 1,141,025,309.01
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PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
May 31, 2021

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,556.42	\$ 18,491.27
	<u>1,556.42</u>	<u>18,491.27</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	1,537,017.81	(7,655,707.54)
High Yield (<i>Internally Managed</i>)	-	-
	<u>1,537,017.81</u>	<u>(7,655,707.54)</u>
Broad Domestic Equity		
SSgA Russell 3000	1,252,658.16	93,362,005.87
	<u>1,252,658.16</u>	<u>93,362,005.87</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	5,201,635.40	52,938,041.25
	<u>5,201,635.40</u>	<u>52,938,041.25</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	-	-
	<u>-</u>	<u>-</u>
Total Investment Income (Loss)	\$ 7,992,867.79	\$ 138,662,830.85
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,154,157,821.99	1,078,156,859.30
Net Contribution (Withdrawal)	(21,125,380.77)	(75,794,381.14)
Total Assets	<u>\$ 1,141,025,309.01</u>	<u>\$ 1,141,025,309.01</u>